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  (c) 2004 San Jose Mercury News
File 636:Gale Group Newsletter DB(TM) 1987-2004/Apr 30
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Set	Items	Description
S1	1734030	FORMULA?? OR MATHEMATICAL OR EXPRESSION OR ALGORITHM OR EQUATION?? OR MATH OR COMPUTATION
S2	370421	VOLATILITY
S3	954093	SETTLEMENT
S4	8953674	VARIABLE?? OR PARAMETER?? OR VALUE??
S5	561660	(TRADE OR TRADING OR EXCHANGE OR EXCHANGING) (2N) (PERIOD?? - OR TIME OR TIMES OR DAY OR DAYS OR WEEK OR WEEKS OR MONTH OR - MONTHS OR DATE?? OR HOUR?? OR MINUTE??)
S6	1514905	(HIGH OR LOW OR MAXIMUM OR MINIMUM OR HIGHEST OR LOWEST OR HIGHER OR LOWER) (2W) (PRICE??) OR PRICE() POINTS
S7	127147	(OPENING OR BEGINNING OR STARTING OR INITIAL OR FIRST OR START) (2W) PRICE??
S8	24923	S1 AND S2
S9	9239	(S3 OR CONTRACT? ?) AND S8
S10	8068	(S4:S7) AND S9
S11	494	S1(S)S2(S)(S3 OR CONTRACT? ?)(S)S8
S12	305	S1(S)S2(S)(S3 OR CONTRACT? ?)(S)(S4:S7)
S13	70	S1(S)S2(S)(S3 OR CONTRACT? ? OR CONTRACTUAL) (S)S4(S) (S5:S7)
S14	19	S13 NOT PY>2000
S15	14	RD (unique items)

? t15/3,k/all

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15/3,K/1 (Item 1 from file: 148)
DIALOG(R) File 148:Gale Group Trade & Industry DB
(c)2004 The Gale Group. All rts. reserv.

11135034 SUPPLIER NUMBER: 54955719 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Jump processing in commodity futures prices and options pricing.
Hilliard, Jimmy E.; Reis, Jorge A.
American Journal of Agricultural Economics, 81, 2, 273(1)
May, 1999
ISSN: 0002-9092 LANGUAGE: English RECORD TYPE: Fulltext; Abstract
WORD COUNT: 6667 LINE COUNT: 00582

... one trading day in each estimation sample. The model is separately estimated for each futures **contract**.

Several others have used the objective function in equation (3) for implied parameter estimation. These...

15/3,K/2 (Item 2 from file: 148)
DIALOG(R) File 148:Gale Group Trade & Industry DB
(c)2004 The Gale Group. All rts. reserv.

09317240 SUPPLIER NUMBER: 19028423 (USE FORMAT 7 OR 9 FOR FULL TEXT)
The effects of decision making on futures price volatility.
Hennessy, David A.; Wahl, Thomas I.
American Journal of Agricultural Economics, v78, n3, p591(13)
August, 1996
ISSN: 0002-9092 LANGUAGE: English RECORD TYPE: Fulltext; Abstract
WORD COUNT: 6812 LINE COUNT: 00575

... the futures price for commodity i on trading day t of month j of the **contract** with expiration at time k. **Expression** $V(i, j, k)$ is the annualized daily **volatility** calculated from observations in month j. The TTM (time to maturity) **variable** is included to test whether a maturity effect survives after taking account of the other **variables**. Since acres planted is not the only source of flexibility, TTM may continue to be...

15/3,K/3 (Item 3 from file: 148)
DIALOG(R) File 148:Gale Group Trade & Industry DB
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09094360 SUPPLIER NUMBER: 18589468 (USE FORMAT 7 OR 9 FOR FULL TEXT)
The behavior of interest rates implied by the term structure of Eurodollar futures. (includes five-page comment on the article)
Jegadeesh, Narasimhan; Pennacchi, George G.; Estrella, Arturo
Journal of Money, Credit & Banking, v28, n3, p426(26)
August, 1996
ISSN: 0022-2879 LANGUAGE: English RECORD TYPE: Fulltext; Abstract
WORD COUNT: 7752 LINE COUNT: 00630

... of Eurodollar futures is of practical significance because it is an important determinant of the **value** of LIBOR-linked options, such as Eurodollar futures options, which are traded on the CME...

...derivative. We first estimated the relationship between the standard deviation of Eurodollar futures and their **contract** maturities directly from futures prices. Since **contract** maturities do not remain constant over time but decline as **contracts** approach their maturity dates, to calculate a standard deviation for a given maturity **contract** we needed to

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estimate a term structure of hypothetical constant maturity futures prices. This was done by interpolating the futures prices of all existing **contract** maturities for the last trading day of each month.(13) To obtain a reasonably accurate...

...year term structure, we used data starting in June of 1987 when trading began in **contracts** exceeding two years. The interpolated futures prices were then converted to their implied continuously compounded three-month yields, as in **equation** (13), and the standard deviations, by **contract** maturity, of the monthly changes in these yields were calculated.(14) We then compared this directly estimated term structure of volatilities to its theoretical counterpart predicted by the model using **parameters** estimated over the same sample period, June 1987 to October 1995.(15) Theoretical term structures were constructed for both the two-factor model (state **variables** i and (θ)) as well as the one-factor model (state **variable** i).

As shown in Figure 6, the interpolated volatility curve appears to fall at very...

15/3,K/4 (Item 4 from file: 148)

DIALOG(R)File 148:Gale Group Trade & Industry DB
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07911745 SUPPLIER NUMBER: 16954629 (USE FORMAT 7 OR 9 FOR FULL TEXT)
The capital asset pricing model: risk valuation, judicial interpretation,
and market bias.

Glaser, Jeffrey S.
Business Lawyer, 50, n2, 687-716
Feb, 1995
ISSN: 0007-6899 LANGUAGE: ENGLISH RECORD TYPE: FULLTEXT; ABSTRACT
WORD COUNT: 15779 LINE COUNT: 01256

... cost of capital). (58.) This is illustrated in Figure 3. Risk level C and corresponding **value** \$X represents the investor's portfolio deemed unsuitable by the court. The index against which the portfolio is measured is represented by risk level A and corresponding **value** \$Z. Because the index is better at reducing risk than the investor otherwise would have...

...investor would have had a portfolio with a risk level represented by B and a **value** of \$Y absent any broker misconduct. The shaded triangle represents the net loss transfer from...

...5th Cir. 1981). The Rolf mode of estimation utilizes the average percentage performance in the **value** of the DJIA or S&P Index during the relevant period as the indicia of...

...Comment, Estimating Aggregate Damages in Class-Action Litigation Under Rule 10b-5 for Purposes of **Settlement**, 59 Ford L. Rev. 811, 822-26 (1991); see also *infra* notes 94-101 and...

...of capital."). Inaccuracies may manifest through systematic discounts, which occur when a firm's fundamental **value** exceeds its fundamental stock market **value**. *Id.* at 977. Professor Langevoort claims that efficient markets result from the consensus effect, in...inefficient market takes longer to digest new information, resulting in slower price changes and less **volatility**." Stout, *supra* at note 6, 673-74. Professor Stout does not really compare inefficient and...

...market will incorporate information otherwise ignored in an efficient

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market, thus leading to greater price **volatility** and instability. See Lorie, *supra* note 79, at 819 ("In an inefficient market, both equilibrium **values** and the relationship of market prices to equilibrium **values** change; in an efficient market, the relationship of prices to **values** is more stable, thus reducing the variance in prices."). (82.) Figure 4 shows the possible...

...Structure, 3 J. Fin. Econ. 305 (1976) (arguing that the firm does not maximize its **value** but rather management appropriates perquisites to itself to the degree that it realizes a direct...

...relationship between actual returns and market risk turns out to be nothing more than a **mathematical** tautology." *Id.* If the market proxy (i.e., index) is efficient, the results will be...

...Risk and Return, *Economist*, Feb. 2, 1991, at 72. Because different industries react to market **variables** in different ways, APT allows for different factors to be included when measuring risk. While...

15/3,K/5 (Item 5 from file: 148)
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07274088 SUPPLIER NUMBER: 15440163 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Fundamentals and volatility: storage, spreads, and the dynamics of metals prices.

Ng, Victor K.; Pirrong, Stephen Craig
Journal of Business, v67, n2, p203(28)

April, 1994

ISSN: 0021-9398 LANGUAGE: ENGLISH RECORD TYPE: FULLTEXT; ABSTRACT
WORD COUNT: 9957 LINE COUNT: 00807

... national stocks, but by the inventories at the delivery point for the spot and forward **contracts**. It is quite possible for stocks to be consumed completely at a single point (such...

...the future. This makes it economic to delay shipping the wheat, even though the present **value** of the price for deferred delivery is lower than the price for immediate delivery. As...

...affects the elasticity of the supply curve and therefore leads to an increase in price **volatility**. Williams and Wright (1991, pp. 131-35) demonstrate, moreover, that such a change in the...

...the exposition, we focus our attention on how changes in inventories affect the spread and **volatility**; it is a straightforward exercise to generalize our implications to encompass cost elasticity and demand changes. (7.) Samuelson's (1965) theory also predicts that spot **volatility** should exceed forward **volatility**. (8.) This long-run adjustment process should also cause the spread to be mean reverting...

...normal. As a result, there may be two sources of excess unconditional kurtosis: time-varying **volatility** and excess kurtosis in the conditional distribution of the error term. Hence, the conditional t...

...more general. Moreover, the large t-statistics for the inverse of the degree-of-freedom **parameter** in our results imply that the coefficient is estimated with considerable precision and that conditional...

...with the exception that the t-distribution outperforms the normal distribution (as measured by the **value** of the log likelihood). (12.) Fama

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and French (1988) do not adjust for storage costs...

...coefficients are statistically significant (when heteroscedastic-consistent standard errors are used) in the spot-return **equations**, and only a few are even marginally significant in the forward-return regressions. The F...

15/3,K/6 (Item 6 from file: 148)
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07267742 SUPPLIER NUMBER: 15405331 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Circuit breakers and market volatility: a theoretical perspective.

(includes appendix)
Subrahmanyam, Avanidhar
Journal of Finance, v49, n1, p237(18)
March, 1994
ISSN: 0022-1082 LANGUAGE: ENGLISH RECORD TYPE: FULLTEXT; ABSTRACT
WORD COUNT: 8504 LINE COUNT: 00691

... our model, a "period" can be construed as any interval of time @less than a **trading day**. (10) Note that we have assumed the existence of only a single discretionary trader and...

...of more relevance to examine the *ex ante* effect of the circuit breaker on market **parameters** under conditions of extreme market movements (i.e., conditions in which the price is close to the breaker limit). This situation is captured by period 1 under **parameter** spaces in which $[\bar{F}]$ is close to either $[\bar{\phi}]$.s (13) If the circuit...

15/3,K/7 (Item 7 from file: 148)
DIALOG(R) File 148:Gale Group Trade & Industry DB
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07267741 SUPPLIER NUMBER: 15405329 (USE FORMAT 7 OR 9 FOR FULL TEXT)
The value of wildcard options.
Fleming, Jeff; Whaley, Robert E.
Journal of Finance, v49, n1, p215(22)
March, 1994
ISSN: 0022-1082 LANGUAGE: ENGLISH RECORD TYPE: FULLTEXT; ABSTRACT
WORD COUNT: 6731 LINE COUNT: 00517

... study provides a simple binomial method for valuing wildcard options embedded in various derivative security **contracts**. When the method is applied to **value** OEX options, the fifteen-minute wildcard privilege that occurs each day during the option's life is shown to add as much as four percent to the **value** of very short-term, near-the-money, OEX options. For longer times to expiration, the wildcard premium decreases as a proportion of option **value**. Even for two-month, at -the-money calls and puts, however, the wildcard premium constitutes more than two percent of option **value**. Clearly, the fifteen-minute wildcard privilege in OEX options is valuable. But this likely means that for other derivative **contracts**, where the wildcard period is hours or sometimes days, the wildcard privilege is even more valuable. The methodology outlined in this study should be useful in assessing such **values**. (1) Kane and Marcus (1986) and Valerio (1989) develop recent models for the two wildcard...

...profitability of trading strategies that exploit the wildcard options

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embedded in the T-bond futures **contract**. (2) Our approach to valuing the sequence of wildcard opportunities can also be used in...

...for European-style options. The only modification necessary is to drop the early exercise bound, [**Mathematical Expression Omitted**] - X, in **equation** (1) (6) The wildcard option will not rationally be exercised during the wildcard period (since...

...trade continuously. (11) The S&P 500 futures sample begins with the inception of the **contract** on April 21, 1982 and runs through March 31, 1991. The sample excludes the week...

...and we consider a 6.75-hour rather than a 24-hour day, the wildcard **volatility** rate is $16.75 = 1.9$ times larger than the close-to-close **volatility** rate.

REFERENCES

Black, Fischer, and Myron S. Scholes, 1973, The pricing

15/3,K/8 (Item 8 from file: 148)

DIALOG(R) File 148:Gale Group Trade & Industry DB
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07243939 SUPPLIER NUMBER: 15097263 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Using finance theory to measure damages in cases involving fraudulent trade allocation schemes.

Davis, Jeffry L.; Dale, William C.; Overdahl, James A.
Business Lawyer, 49, n2, 591-615

Feb, 1994
ISSN: 0007-6899 LANGUAGE: ENGLISH RECORD TYPE: FULLTEXT; ABSTRACT
WORD COUNT: 9941 LINE COUNT: 00774

... data for the stock.(107) The standard deviation of daily stock returns for the 150 **trading days** immediately preceding the first purchase for each stock is used.(108)

The total of the...

...but, to adhere to the model, one can use the yield on Treasury bills. The **volatility** of the September S&P 500 futures **contract** can be estimated from historical futures prices, but the implied standard deviation (ISD) derived from traded options on the September S&P 500 futures **contract** should be used. The ISD is estimated to be 19.68% annually.(118) Applying the option pricing **formula** yields a **value** of \$128.80 per **contract**, or \$12,880 for the 100 **contracts**. This is the estimated ill-gotten gain to the profit sharing plan, and the loss...not known, then some reasonable estimate must be derived. For example, the end of the **trading day** may serve as a conservative boundary marking the expiration of the allocation option. (118.) To estimate the ISD, the price and **contract** terms of the option closest to being at-the-money on the **trade date** can be used, and, for the risk-free rate, the bond-equivalent ask yield observed...

15/3,K/9 (Item 9 from file: 148)

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06711945 SUPPLIER NUMBER: 14301794 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Contracting costs, inflation, and relative price variability. (includes related articles commenting on the research) (Inflation Uncertainty)

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Davis, Patti; Stulz, Rene M.; Corbae, Dean; Haubrich, Joseph G.
Journal of Money, Credit & Banking, v25, n3, p585(27)

August, 1993

ISSN: 0022-2879 LANGUAGE: ENGLISH RECORD TYPE: FULLTEXT; ABSTRACT
WORD COUNT: 9110 LINE COUNT: 00686

... because the gain $[\text{unkeyable}].\sup{H}$ is the same in both equilibria.

It follows from **equation (11)** that the reputation-signaling equilibrium dominates the bonding equilibrium when (1) the cost of...

...Since **R** corresponds to the interest rate for a period of same length as the **contract**, the discount rate can be low either because interest rates are low or because a...

...the sunk investment of establishing a reputation for a buyer is amortized over all future **contracts** a buyer enters into, so that the cost of that investment per **contract** falls as the number of **contracts** increases. In contrast, the cost of setting up a bond is the same per **contract** irrespective of the number of **contracts** entered into. The result that a reputation has more **value** if it can be used frequently is well known for models that exhibit reputation effects...

...the spot price plays an important role here because a higher variance means a lower **value** for the lowest possible spot price and hence a higher maximum **value** for the gain from defaulting, defined as $LP -- .\sub{PL} -- [\text{unkeyable}].\sup{H}$. As the maximum gain from defaulting increases, the long-term **contract** price in the reputation-signaling equilibrium must fall so that the present **value** of rents lost through default increases. Since the long-term **contract** price in the reputation-signaling equilibrium falls as the variance of the spot price increases...

...the reputation-signaling one. With the bonding mechanism, contracting costs are unaffected by relative price **volatility** if the cost of posting a bond for a long-term **contract** does not depend on the size of the bond. It follows that contracting costs increase with relative price **volatility** up to the point at which the reputation-signaling contracting mechanism stops being viable and...

15/3,K/10 (Item 10 from file: 148)
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04639717 SUPPLIER NUMBER: 08276138 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Equilibrium block trading and asymmetric information.

Seppi, Duane J.
Journal of Finance, v45, n1, p73(22)

March, 1990
ISSN: 0022-1082 LANGUAGE: ENGLISH RECORD TYPE: FULLTEXT; ABSTRACT
WORD COUNT: 11082 LINE COUNT: 00919

... constraint, although short, is nontrivial. (23)Reputation acquisition is one possible example. (24)A "forcing **contract**" is possible because aggregate order flow realizations other than $[\text{e.sub.b}]$ or $[\text{e.sub...}]$

15/3,K/11 (Item 1 from file: 275)
DIALOG(R) File 275:Gale Group Computer DB(TM)
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01244638 SUPPLIER NUMBER: 06684109 (USE FORMAT 7 OR 9 FOR FULL TEXT)
Investing in futures: personal finance. (Includes related article giving an overview of financial futures)

Landis, Ken
Lotus, v4, n5, p57(5)
May, 1988
ISSN: 8756-7334 LANGUAGE: ENGLISH RECORD TYPE: FULLTEXT; ABSTRACT
WORD COUNT: 2581 LINE COUNT: 00194

... how the amount you are willing to lose (from cell C20) is divided among the **contract** types. These **values** appear in range D27..D29. **Formulas** in range B32..D34 show the number of days your **contracts** can go the limit, go half the limit, or go one-quarter the limit before you are forced to sell. **Formulas** in range B38..E40 tell you how much loss potential remains in each **contract** (using the **volatility** estimate in cell C19) during the next four **trading days**.

To protect yourself when trading financial futures contracts, you should always instruct your broker to...

15/3,K/12 (Item 1 from file: 20)
DIALOG(R)File 20:Dialog Global Reporter
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30640596
Q2 2003 Kansas City Southern Earnings Conference Call - Part 1
FAIR DISCLOSURE WIRE
July 03, 2000
JOURNAL CODE: WFDW LANGUAGE: English RECORD TYPE: FULLTEXT
WORD COUNT: 5051

... put it back to Grupo TFM rather than in a public market, because under the **formula**, the Mexican government I believe, believes that they will get a better price if they...

... a decision that we will make internally with our partners. If we talk about the **value**-added tax, I'm not going to go through all the steps. I think everyone...

... wrong, and that TFM should, in fact, get the certificate for the VAT. That's **valued** at somewhere, depending upon different valuations, I think anywhere from 800 to \$900 million. It...year. And this is in the face of a 3% salary increase with our union **contract**. So we've done a great job in terms of managing our workforces and limiting...don't know is what is going to happen with the peso. And with the **volatility** in Mexico, that could affect the earnings in the third quarter, but we want to...

15/3,K/13 (Item 1 from file: 636)
DIALOG(R)File 636:Gale Group Newsletter DB(TM)
(c) 2004 The Gale Group. All rts. reserv.

03825590 Supplier Number: 48305294 (USE FORMAT 7 FOR FULLTEXT)
ECONOMIC RESEARCH SERVICE: Livestock, dairy, and poultry monthly--Part 2 of 2
M2 Presswire, pN/A
Feb 20, 1998
Language: English Record Type: Fulltext
Document Type: Newswire; Trade

Search Report from Ginger R. DeMille

Word Count: 2132

(USE FORMAT 7 FOR FULLTEXT)

TEXT:

...pace. Domestic supply commitments may not be easy to obtain, particularly for products containing milkfat. **Contract** activity under the DEIP slowed substantially in early 1998 after being brisk during the second ...

...only allocation for nonfat dry milk that remains unfilled for the July 1997-June 1998 **contract** year is for less than 10,000 tons going to Latin America. The WTO limit may well be reached by this spring, with no new **contracts** negotiated until after the flush milk production season. Exports of butter and milkfat under the DEIP probably will not be filled because of the lack of domestic supplies. **Contract** activity during the second half of 1998 probably will be at a pace roughly corresponding to the WTO limits for most products, unless domestic markets are tighter than expected. Price **Volatility** To Remain Without a clearcut sense of the direction of production and use changes, milk...

...expanding and stronger-than-expected demand represent two quite plausible scenarios that would generate much **higher** milk **prices** . Broiler Production Increasing More Slowly The wholesale broiler price collapse in December that brought net...

...expected to be 1-2 percent higher than a year ago which has pressured prices **lower** . **Prices** are expected to average about 7 percent lower for the quarter with February prices the...

...aware of cycles in animal inventories, especially for cattle and hogs, producers appear unwilling to **formulate** or are not aware of strategies that might allow them to take advantage of these...made that will affect this base inventory--the decision to expand inventories generally leads to **lower** **prices** and vice versa. Knowing at what stage we are within a cattle cycle and what...

...appears in cattle cycle research literature as to which direction, forward (expectations) or backward (lagged), **values** of factors have the most influence on cattle inventory cycles. The break occurs with the...

...cycle of the 1970s. Studies pertaining to cycles before the 1970s obtained results using lagged **values** of factors. Studies pertaining to cycles since then have found expectations to exert the most...

15/3,K/14 (Item 1 from file: 13)

DIALOG(R)File 13:BAMP

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1093827 Supplier Number: 01626292 (USE FORMAT 7 OR 9 FOR FULLTEXT)

Fighting Derivatives Software Fatigue

(As derivatives systems become cheaper, easier to buy, they also grow harder to integrate and keep current)

Article Author(s): Goff, John

Treasury & Risk Management Technology Buyers' Guide, v 8, n 6, p 47-49 1998

DOCUMENT TYPE: Journal ISSN: 1067-0432 (United States)

LANGUAGE: English RECORD TYPE: Fulltext; Abstract

WORD COUNT: 4139

(USE FORMAT 7 OR 9 FOR FULLTEXT)

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TEXT:

...Ontario M5T 2C6
Canada
Tel: (416) 217-1500
Fax: (416) 971-6100
E-mail: marketing@
algorithm /cs.com
www.algorithmics.com
Not disclosed.
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...structured-interest-rate products, such as swaps, swaptions, caps, floors. FinancialCAD for Excel PLUS supports **Value -at-Risk** (VAR) using the delta-normal or linear VAR method, based on the methodology...

...include VAR, sensitivity analysis, what-if calculations and risk analysis to changes in yield and **volatility** curves.
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...instruments. Incorporates Ristek's Multirisk and AAA hedge

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("Hedge anything, with anything, achieve anything, within
mathematical limits.").

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Risk management system that provides dealer quality analytics
and portfolio analysis. The user can **value** generic to the most
exotic structured transactions involving interest rates,
currency, equity and commodity. The...

...with

both spot and forward curves being built and displayed with
full term structure of **volatility**. All transactions stored in
the database use a super optimized Monte Carlo simulation
engine to...

?